

**Supplemental Reporting Document  
Table of Contents  
March 2006 Investment Committee Meeting  
(January 2006 Reporting Period)**

**Affiliate Funds**

- Legislators' Retirement Fund
- Judges' Retirement Fund
- Judges II Retirement Fund
- Public Employees' Medical & Hospital Care Act Contingency Reserve Fund
- Volunteer Firefighters Length of Service Award Fund
- Supplemental Contribution Funds
- Self Fund Health Care



**Investment Office**

P.O. Box 2749

Sacramento, CA 95812-2749

Telecommunications Device for the Deaf - (916) 795-3240

(916) 795-3400

March 13, 2006

**SUPPLEMENTAL ITEM**

**TO: MEMBERS OF THE INVESTMENT COMMITTEE**

- I. SUBJECT:** Investment Transactions
- II. PROGRAM:** Affiliate Funds
- III. RECOMMENDATION:** Consent

The following investment transaction reports relating to the Affiliate Funds have been compiled by staff for the Investment Committee's review. The transaction reports were completed for the month of January 2006.

**Affiliate Funds**

Legislators' Retirement Fund  
Judges' Retirement Fund  
Judges II Retirement Fund  
Public Employees' Medical & Hospital Care Act Contingency  
Reserve Fund  
Volunteer Firefighters Length of Service Award Fund  
Supplemental Contribution Funds  
Self Fund Health Care

---

Greg Hood  
Division Chief

---

Anne Stausboll  
Interim Chief Investment Officer

# LEGISLATORS' RETIREMENT FUND

ASSET ALLOCATION

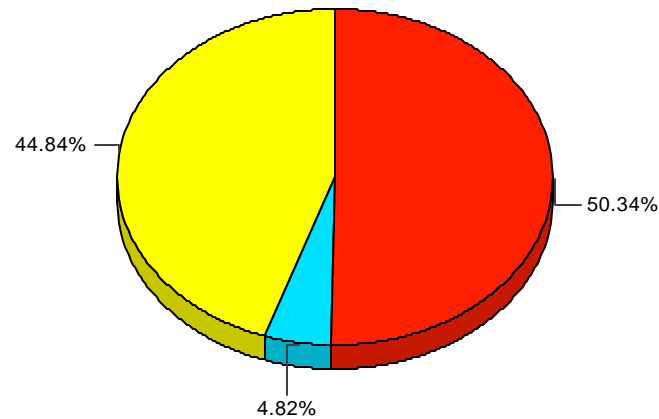
January 31, 2006



**STATE STREET.**  
Serving Institutional Investors Worldwide™

<u>Asset</u>	<u>BOOK VALUE</u>	<u>PERCENT OF PORTFOLIO</u>	<u>MARKET VALUE</u>	<u>PERCENT OF PORTFOLIO</u>
AFFILIATE TIPS	\$140,813,211	52.026	\$139,872,015	50.341
LEG-INTERNATIONAL - SSGA	\$7,596,740	2.807	\$13,382,948	4.817
LEGISLATORS RETIREMENT TOTAL FUND	\$122,246,882	45.167	\$124,595,697	44.843
<b>TOTAL</b>	<u>\$270,656,833</u>	100.000	<u>\$277,850,660</u>	100.000

**Market Value**



# LEGISLATORS' RETIREMENT FUND

## INVESTMENT PORTFOLIO SUMMARY

January 31, 2006

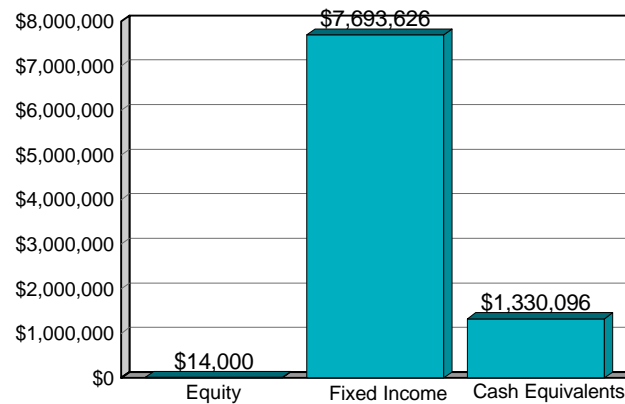


**STATE STREET.**  
Serving Institutional Investors Worldwide™

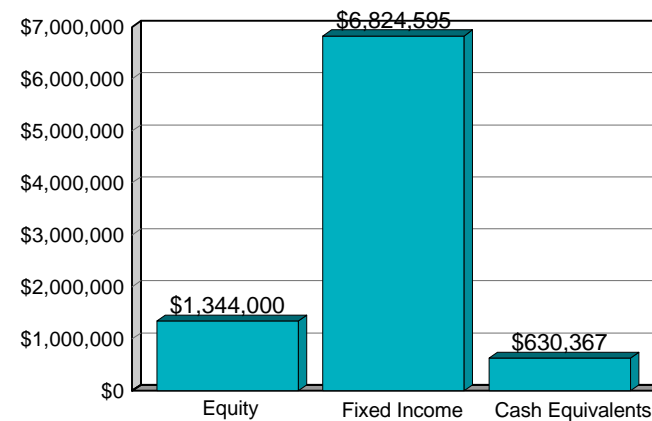
### INVESTMENT TRANSACTIONS

Portfolio	PURCHASES			SALES			TOTAL NET INVESTMENT
	Equity	Fixed Income	Cash Equivalents	Equity	Fixed Income	Cash Equivalents	
AFFILIATE TIPS	\$0	\$7,693,626	\$0	\$0	\$6,824,595	\$0	\$869,031
LEG-INTERNATIONAL - SSGA	\$14,000	\$0	\$0	\$1,344,000	\$0	\$0	(\$1,330,000)
LEGISLATORS RETIREMENT TOTAL FUND	\$0	\$0	\$1,330,096	\$0	\$0	\$630,367	\$699,729
<b>Total</b>	<b>\$14,000</b>	<b>\$7,693,626</b>	<b>\$1,330,096</b>	<b>\$1,344,000</b>	<b>\$6,824,595</b>	<b>\$630,367</b>	<b>\$238,760</b>

### PURCHASES



### SALES



# JUDGES' RETIREMENT FUND

ASSET ALLOCATION

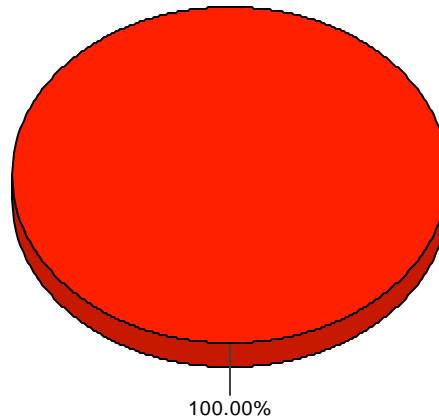
January 31, 2006



**STATE STREET.**  
*Serving Institutional Investors Worldwide™*

<u>Asset</u>	<u>BOOK VALUE</u>	<u>PERCENT OF PORTFOLIO</u>	<u>MARKET VALUE</u>	<u>PERCENT OF PORTFOLIO</u>
JUD-INTERNAL SHORT TERM - CALPERS	\$35,229	100.000	\$35,229	100.000
<b>TOTAL</b>	<u>\$35,229</u>	100.000	<u>\$35,229</u>	100.000

## Market Value



# JUDGES' RETIREMENT FUND

INVESTMENT PORTFOLIO SUMMARY

January 31, 2006

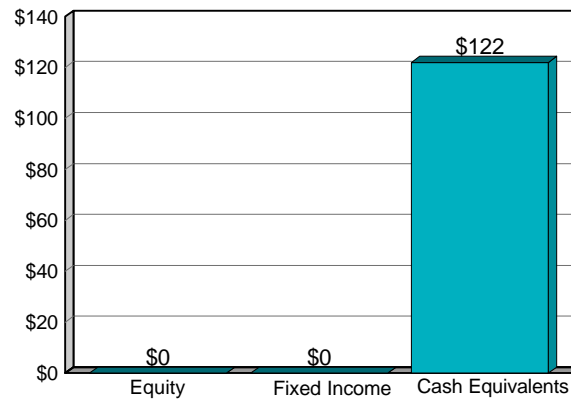


**STATE STREET.**  
Serving Institutional Investors Worldwide™

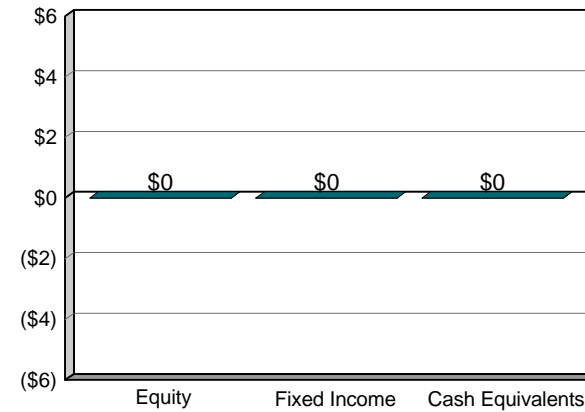
## INVESTMENT TRANSACTIONS

Portfolio	PURCHASES			SALES			TOTAL NET INVESTMENT
	Equity	Fixed Income	Cash Equivalents	Equity	Fixed Income	Cash Equivalents	
JUD-INTERNAL SHORT TERM - CALPERS	\$0	\$0	\$122	\$0	\$0	\$0	\$122
<b>Total</b>	<b>\$0</b>	<b>\$0</b>	<b>\$122</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$122</b>

## PURCHASES



## SALES



# JUDGES II RETIREMENT FUND

ASSET ALLOCATION

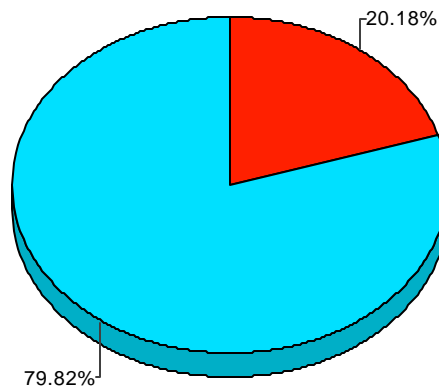
January 31, 2006



**STATE STREET.**  
Serving Institutional Investors Worldwide™

<u>Asset</u>	<u>BOOK VALUE</u>	<u>PERCENT OF PORTFOLIO</u>	<u>MARKET VALUE</u>	<u>PERCENT OF PORTFOLIO</u>
JUDGES II - INTERNATIONAL - SSGA	\$22,420,920	13.048	\$39,217,200	20.183
JUDGES II TOTAL FUND	\$149,417,228	86.952	\$155,089,367	79.817
<b>TOTAL</b>	<u>\$171,838,147</u>	100.000	<u>\$194,306,567</u>	100.000

**Market Value**



# JUDGES II RETIREMENT FUND

INVESTMENT PORTFOLIO SUMMARY

January 31, 2006

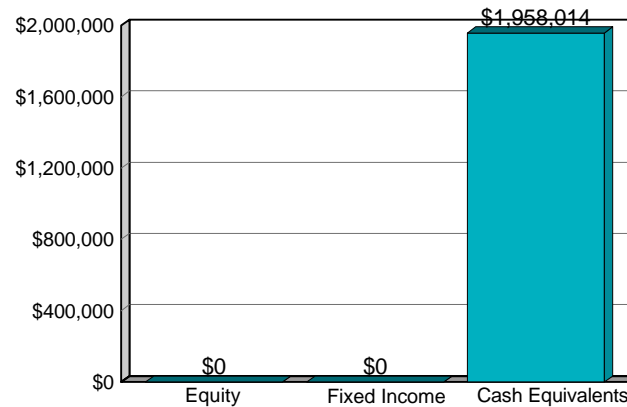


**STATE STREET.**  
Serving Institutional Investors Worldwide™

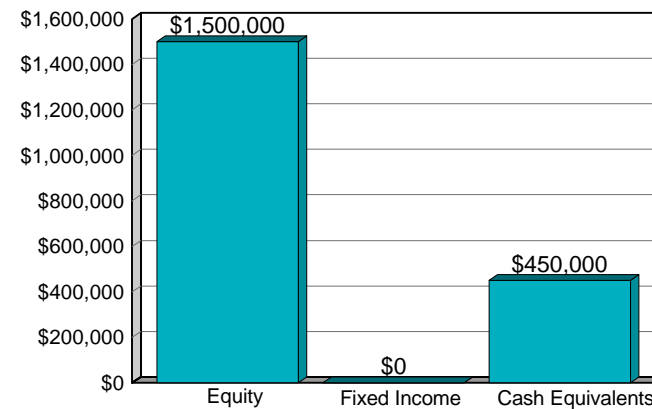
## INVESTMENT TRANSACTIONS

Portfolio	PURCHASES			SALES			TOTAL NET INVESTMENT
	Equity	Fixed Income	Cash Equivalents	Equity	Fixed Income	Cash Equivalents	
JUDGES II - INTERNATIONAL - SSGA	\$0	\$0	\$0	\$1,500,000	\$0	\$0	(\$1,500,000)
JUDGES II TOTAL FUND	\$0	\$0	\$1,958,014	\$0	\$0	\$450,000	\$1,508,014
<b>Total</b>	<b>\$0</b>	<b>\$0</b>	<b>\$1,958,014</b>	<b>\$1,500,000</b>	<b>\$0</b>	<b>\$450,000</b>	<b>\$8,014</b>

## PURCHASES



## SALES





# CONTINGENCY RESERVE FUND

ASSET ALLOCATION

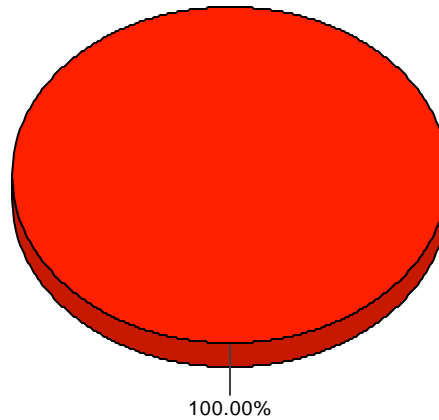
January 31, 2006



**STATE STREET.**  
*Serving Institutional Investors Worldwide™*

Asset	BOOK VALUE	PERCENT OF PORTFOLIO	MARKET VALUE	PERCENT OF PORTFOLIO
CRF INTERNAL SHORT TERM - CALPERS	\$6,812,391	100.000	\$6,812,391	100.000
<b>TOTAL</b>	<u>\$6,812,391</u>	100.000	<u>\$6,812,391</u>	100.000

## Market Value



# CONTINGENCY RESERVE FUND

INVESTMENT PORTFOLIO SUMMARY

January 31, 2006

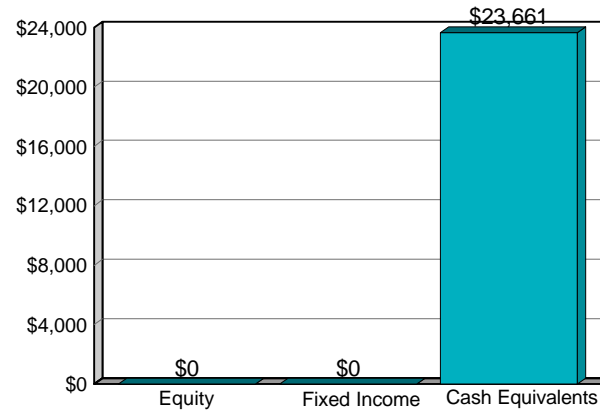


**STATE STREET.**  
Serving Institutional Investors Worldwide™

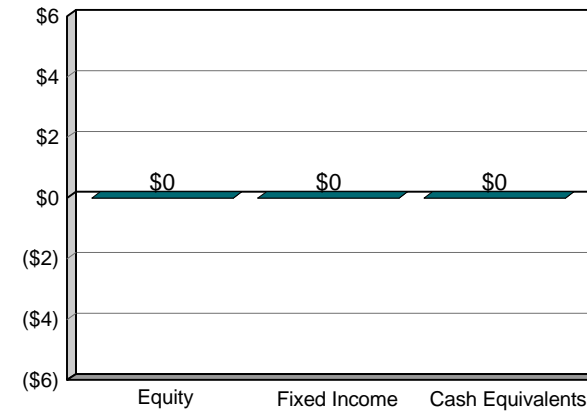
## INVESTMENT TRANSACTIONS

Portfolio	PURCHASES			SALES			TOTAL NET INVESTMENT
	Equity	Fixed Income	Cash Equivalents	Equity	Fixed Income	Cash Equivalents	
CRF INTERNAL SHORT TERM - CALPERS	\$0	\$0	\$23,661	\$0	\$0	\$0	\$23,661
<b>Total</b>	<b>\$0</b>	<b>\$0</b>	<b>\$23,661</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$23,661</b>

## PURCHASES



## SALES



# VOLUNTEER FIREFIGHTERS' RETIREMENT FUNDS

ASSET ALLOCATION

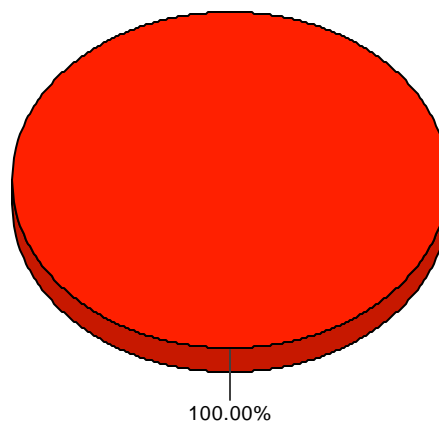
January 31, 2006



**STATE STREET.**  
Serving Institutional Investors Worldwide™

<u>Asset</u>	<u>BOOK VALUE</u>	<u>PERCENT OF PORTFOLIO</u>	<u>MARKET VALUE</u>	<u>PERCENT OF PORTFOLIO</u>
VFF-INTERNAL SHORT TERM - CALPERS	\$2,920,311	100.000	\$3,103,239	100.000
<b>TOTAL</b>	<u>\$2,920,311</u>	100.000	<u>\$3,103,239</u>	100.000

## Market Value



# VOLUNTEER FIREFIGHTERS' RETIREMENT FUNDS

INVESTMENT PORTFOLIO SUMMARY

January 31, 2006

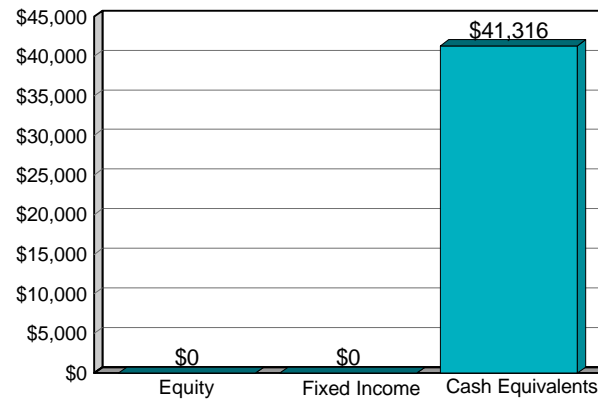


**STATE STREET.**  
Serving Institutional Investors Worldwide™

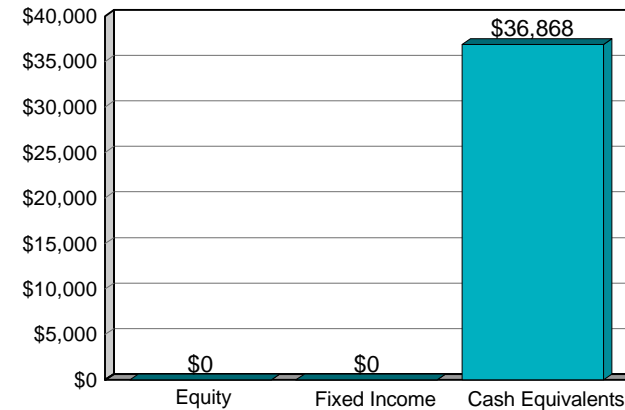
## INVESTMENT TRANSACTIONS

Portfolio	PURCHASES			SALES			TOTAL NET INVESTMENT
	Equity	Fixed Income	Cash Equivalents	Equity	Fixed Income	Cash Equivalents	
VFF-INTERNAL SHORT TERM - CALPERS	\$0	\$0	\$41,316	\$0	\$0	\$36,868	\$4,448
<b>Total</b>	<b>\$0</b>	<b>\$0</b>	<b>\$41,316</b>	<b>\$0</b>	<b>\$0</b>	<b>\$36,868</b>	<b>\$4,448</b>

## PURCHASES



## SALES



# SUPPLEMENTAL CONTRIBUTION FUNDS

ASSET ALLOCATION

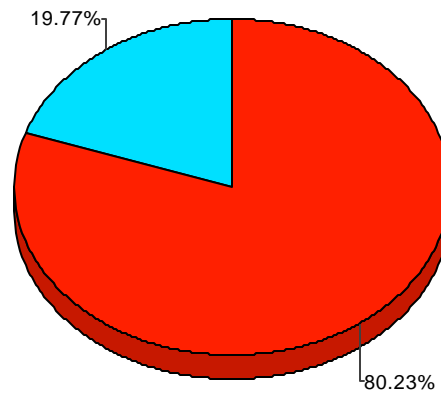
January 31, 2006



**STATE STREET.**  
Serving Institutional Investors Worldwide™

<u>Asset</u>	<u>BOOK VALUE</u>	<u>PERCENT OF PORTFOLIO</u>	<u>MARKET VALUE</u>	<u>PERCENT OF PORTFOLIO</u>
SCP TOTAL FUND	\$16,597,216	86.653	\$17,416,259	80.231
SUPPLEMENTAL CONTRIBUTION - INTL EQUITY	\$2,556,491	13.347	\$4,291,457	19.769
<b>TOTAL</b>	<u>\$19,153,707</u>	100.000	<u>\$21,707,717</u>	100.000

## Market Value



# SUPPLEMENTAL CONTRIBUTION FUNDS

INVESTMENT PORTFOLIO SUMMARY

January 31, 2006

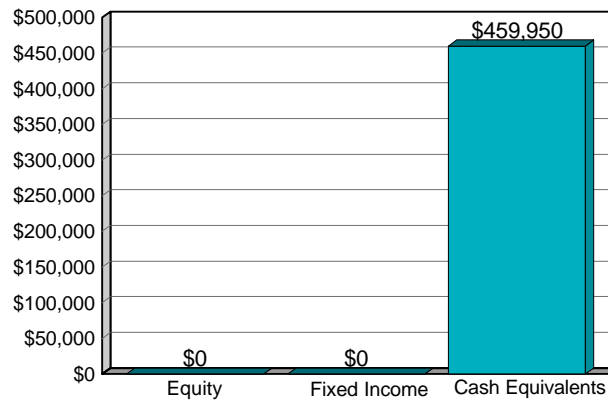


**STATE STREET.**  
Serving Institutional Investors Worldwide™

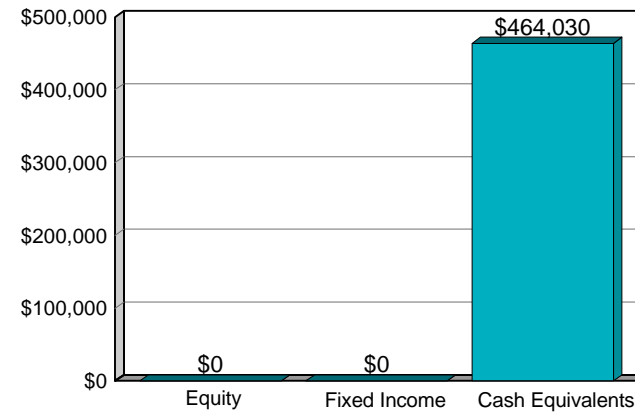
## INVESTMENT TRANSACTIONS

Portfolio	PURCHASES			SALES			TOTAL NET INVESTMENT
	Equity	Fixed Income	Cash Equivalents	Equity	Fixed Income	Cash Equivalents	
SCP TOTAL FUND	\$0	\$0	\$459,950	\$0	\$0	\$464,030	(\$4,080)
SUPPLEMENTAL CONTRIBUTION - INTL EQUITY	\$0	\$0	\$0	\$0	\$0	\$0	\$0
<b>Total</b>	<b>\$0</b>	<b>\$0</b>	<b>\$459,950</b>	<b>\$0</b>	<b>\$0</b>	<b>\$464,030</b>	<b>(\$4,080)</b>

## PURCHASES



## SALES



# SELF FUND HEALTH

ASSET ALLOCATION

January 31, 2006

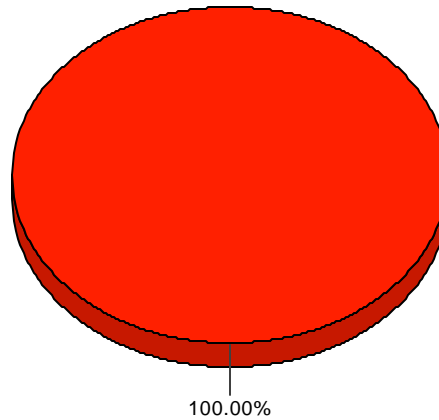


**STATE STREET.**  
*Serving Institutional Investors Worldwide™*

Asset	BOOK VALUE	PERCENT OF PORTFOLIO	MARKET VALUE	PERCENT OF PORTFOLIO
SELF FUND HEALTH - CALPERS	\$92,305,142	100.000	\$92,200,490	100.000
<b>TOTAL</b>	<b>\$92,305,142</b>	<b>100.000</b>	<b>\$92,200,490</b>	<b>100.000</b>

SELF FUND HEALTH MONTHLY RETURN 0.37%

## Market Value



# SELF FUND HEALTH

INVESTMENT PORTFOLIO SUMMARY

January 31, 2006

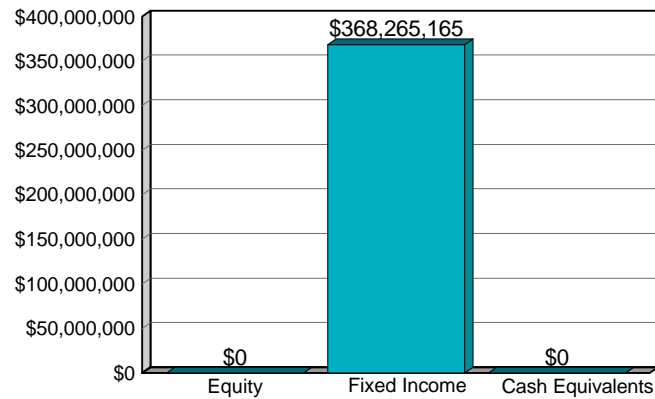


**STATE STREET.**  
Serving Institutional Investors Worldwide™

## INVESTMENT TRANSACTIONS

Portfolio	PURCHASES			SALES			TOTAL NET INVESTMENT
	Equity	Fixed Income	Cash Equivalents	Equity	Fixed Income	Cash Equivalents	
SELF FUND HEALTH - CALPERS	\$0	\$368,265,165	\$0	\$0	\$359,882,708	\$0	\$8,382,457
<b>Total</b>	<b>\$0</b>	<b>\$368,265,165</b>	<b>\$0</b>	<b>\$0</b>	<b>\$359,882,708</b>	<b>\$0</b>	<b>\$8,382,457</b>

## PURCHASES



## SALES

